

Exhibit 15

From: Jeffrey Tucker [jeffrey@fggus.com]
Sent: Monday, September 15, 2008 2:55 PM
To: Amit Vijayvergiya [amit@fggus.com]; Executive Committee [ExecutiveCommittee@fggus.com]; Walter Noel [walter@fggus.com]; Maria Teresa Pulido [mteresa@fggus.com]; Gordon McKenzie [gordon@fggus.com]; David Horn [dhorn@fggus.com]
Cc: Sentry Team [SentryTeam@fggus.com]
Subject: RE: SSC counterparty exposure

Oct 19, 1987 out of the money S&P calls opened around \$1.50 and closed at \$3 following a 22% market selloff.

PLEASE NOTE OUR NEW ADDRESS:

Sincerely,

Jeffrey Tucker

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-----Original Message-----

From: Amit Vijayvergiya
Sent: Monday, September 15, 2008 1:16 PM
To: Executive Committee; Jeffrey Tucker; Walter Noel; Maria Teresa Pulido; Gordon McKenzie; David Horn
Cc: Sentry Team
Subject: Re: SSC counterparty exposure

As a follow up, Frank Di Pascali confirmed that no U.S. banks have been used in the current options collar. The puts are deep ITM and bid at \$26; the short calls are 35 points OTM and yet still asked at 85 cents (which is a remarkable example of the impact of vol on options pricing -- they should be worthless). Frank said that we're +5bps gross over the valuation of last Thu night and that he is looking to do an orderly exit tomorrow.

----- Original Message -----

From: Amit Vijayvergiya
To: Executive Committee; Jeffrey Tucker; Walter Noel; Maria Teresa Pulido; Gordon McKenzie
Cc: Sentry Team
Sent: Mon Sep 15 10:55:15 2008
Subject: SSC counterparty exposure

Gord and I spoke with Frank Di Pascali this morning and have another call with him later this morning once he gathers more details:

- we are still 19% invested in the SSC
- BLM/Frank do not want to sell into weakness today and are looking for an exit opportunity tomorrow morning or Wednesday
- no c/p exposure to Lehman or ML (Frank will revert re BoA, Citi, JPM and other banks)
- they do not typically use US banks as c/p's
- They expect some slippage on the stock basket today given that AIG is a large position in our stock basket and is down 40% today, but this should be reasonably limited given that we remain only 19% invested.

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